

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	6/30/2009
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$710,178,680	\$1,420,569,082
% of total pool	33.33%	66.67%
Portfolio Duration*	0.376	1.822
Index Duration*	0.375	1.896
% of index	100.27%	96.10%
Weighted Average Days to Maturity	138	698
Earned Income Yield	0.997%	2.675%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling over month-end. After the trades settle, Core duration increases to 1.852.